

Fixed Income Daily Report

Thursday, 30 November 2023 09:08:39

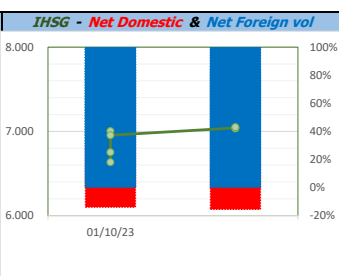
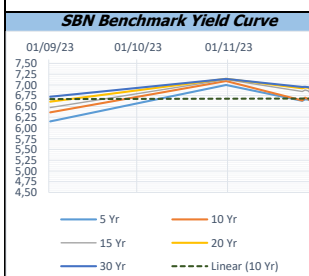
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15395	15471	0,49%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11562	11613	0,44%	BI - Depfac	23/11/2023	5,25	5,00	↑
MYR/IDR Spot	3309	3325	0,49%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4109	4116	0,17%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	35417	35430	0,04%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33321	33240	-0,24%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16993	16906	-0,52%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3085	3073	-0,38%					
Indonesia - IHSG	7036	7051	0,22%					
WTI Crude Oil Future/ barrel (Nov. 2023)	88,75	88,75	0,00%					
Gold Spot \$/Oz	2043,56	2043,87	0,02%					
Ice Newcastle Coal/ metric ton	127,45	127,85	0,31%					
Malaysia CPO Contract (MYR/Metric ton)	3800,00	3800,00	0,00%					

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	30/09/2023	4,94	5,17	↓
CPI (YoY)	31/10/2023	2,56	2,28	↑
CPI Core (YoY)	31/10/2023	1,91	-4,5	↑
CPI (MoM)	30/09/2023	0,17	0,19	↓
Trade Balance (USD Billion)	31/10/2023	\$ 3.480	\$ 3.405	↑
Export Growth	31/10/2023	\$ -10,43	\$ -16,22	↑
Import Growth	31/10/2023	\$ -2,42	\$ -12,45	↓
Foreign Reserves	31/10/2023	\$ 133,10	\$ 134,86	↓
Balance of Payment	30/09/2023	\$ -900	\$ -2.207	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	30/11/2023	15.465	15.477	12,00
TOM	01/12/2023	15.465	15.477	12,20
SPOT	04/12/2023	15.465	15.477	12,20
NDF 1Mo.	04/01/2024	15.466	15.476	10,00
D-NDF 3Mo.	04/03/2024	15.469	15.481	12,00
1 Wk.	11/12/2023	15.466	15.479	12,59
2 Wk.	18/12/2023	15.467	15.479	12,68
1 Mo.	04/01/2024	15.469	15.481	12,58
2 Mo.	05/02/2024	15.471	15.486	14,74
3 Mo.	04/03/2024	15.474	15.490	15,92
6 Mo.	04/06/2024	15.483	15.499	16,00
1 Yr.	04/12/2024	15.530	15.555	25,00

Money Market Rates (ACT/360)									
RATE	O/N	1 Wk	2 Wk	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr
INTERBANK (IDR)	5,92%	6,28%	6,43%	6,65%	7,40%	6,98%	7,05%	no data	no data
INTERBANK (USD)	no data	0,12%	no data	no data	no data	no data	no data	no data	no data
INDONESIA	5,92%								
SIBOR (SGD)	0,10%	0,14%	no data	0,17%	0,21%	0,25%	0,35%	0,47%	0,58%
LIBOR (USD)	5,06%	no data	no data	5,46%	no data	5,65%	5,82%	no data	6,04%
JIBOR (IDR)	5,92%	6,25%	no data	6,65%	no data	6,95%	7,07%	no data	7,20%

Indonesia Government Bond									
Seri	Coupon	Bid	Offer	Bid Yield	Day(s) to Next Coupon	Last Week	Last Month	Day(s) to maturity	Trend
FR0064	6,125	97,90	98,28	6,681	163	97,85	96,48	1602 Hari	↑
FR0070	8,375	100,50	100,67	6,485	102	100,64	100,67	101 Hari	↓
FR0077	8,125	100,68	100,88	6,575	163	100,83	100,77	161 Hari	↓
FR0081	6,500	99,89	100,17	6,576	11	99,86	99,29	551 Hari	↑
FR0084	7,250	100,85	101,39	6,821	73	101,06	100,56	793 Hari	↑
FR0090	5,125	95,87	96,16	6,506	133	95,89	94,79	1211 Hari	↓
FR0091	6,375	97,84	97,90	6,714	133	98,01	95,70	3013 Hari	↓
FR0092	7,125	103,20	103,74	6,818	11	100,98	99,16	6675 Hari	↑
FR0093	6,375	96,73	97,46	6,744	42	95,32	94,18	4904 Hari	↑
PBS012	8,875	112,75	113,84	6,776	163	113,12	113,03	2863 Hari	↓
PBS031	4,000	98,33	98,62	6,775	42	98,46	98,32	221 Hari	↓
PBS032	4,875	95,67	96,23	6,702	42	95,91	95,62	941 Hari	↓
PBS029	6,375	95,46	95,98	7,000	102	95,67	95,27	3703 Hari	↓
PBS034	6,500	96,27	97,02	6,895	11	96,51	95,13	5594 Hari	↓
FR0100	6,625	99,74	100,03	6,658	73	99,65	96,51	3675 Hari	↑
FR0095	6,375	98,94	99,27	6,638	73	98,97	97,49	1692 Hari	↑
FR0096	7,000	102,58	102,95	6,619	73	102,44	99,38	3315 Hari	↑
FR0098	7,125	103,02	103,47	6,794	11	102,54	99,99	5234 Hari	↑
FR0097	7,125	102,61	103,01	6,883	11	102,15	99,74	7035 Hari	↑
FR0089	6,875	99,11	99,86	6,946	73	98,91	96,90	9977 Hari	↑
PBS036	5,375	97,62	98,01	6,868	73	97,87	97,49	612 Hari	↓
PBS003	6,000	98,27	98,96	6,619	42	98,61	98,48	1122 Hari	↓
PBSG001	6,625	99,72	100,30	6,682	102	99,98	99,80	2083 Hari	↓
PBS037	6,875	99,35	100,72	6,953	102	99,08	97,86	4424 Hari	↑
PBS033	6,750	97,56	98,26	6,962	11	97,86	95,33	8476 Hari	↓



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